

## MATHEMATICS

# STABILIZATION CONTROLLABILITY AND OBSERVABILITY OF LINEAR AUTONOMOUS SYSTEMS

BY

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### 1. Introduction

In this paper  $A$ ,  $B$ ,  $H$  denote real matrices of dimensions  $n \times n$ ,  $n \times m$ ,  $r \times n$ , respectively.

Consider the continuous control system

$$(\mathcal{L}_c): \quad \dot{x}(t) = Ax(t) + Bu(t), \quad y(t) = Hx(t),$$

for  $t \in T_c := (0, \infty)$ . The functions  $u$ ,  $x$ ,  $y$  are defined on  $T_c$  and have values in  $R^m$ ,  $R^n$ ,  $R^r$ , respectively. The function  $u$  is called a *control* or *input variable* and it is called *admissible* if it is integrable on each finite interval. The set of admissible controls is denoted by  $\Omega_c$ .

Consider also the discrete control system

$$(\mathcal{L}_d): \quad x(t+1) = Ax(t) + Bu(t), \quad y(t) = Hx(t),$$

for  $t \in T_d := \{0, 1, 2, \dots\}$ . Here the functions  $u$ ,  $x$ ,  $y$  are defined on  $T_d$  and are vector valued of the same dimensions as in the continuous case. The set of *admissible controls* (or *input variables*) is denoted by  $\Omega_d$  and consists of all sequences  $u = \{u(0), u(1), \dots\}$ .

In order to avoid duplication we make the following convention: If a definition or a theorem is understood to apply for both the continuous and the discrete case, we replace the indices  $c$  or  $d$  by an asterisk.

The function  $x$  is called the *state variable* and  $y$  the *output variable*. For every  $u \in \Omega_*$ ,  $a \in R^n$  the solution of  $(\mathcal{L}_*)$  corresponding to  $u$  with initial value  $x(0) = a$  is denoted by  $x_u(t, a)$ .

**Definition 1.** The system  $(\mathcal{L}_*)$  is called *controllable* if for every  $a, b \in R^n$ , there exists  $u \in \Omega_*$ ,  $t \in T_*$  such that  $x_u(t, a) = b$ . The pair  $(A, B)$  is called *controllable* if the  $n \times nm$ -matrix  $[B, AB, \dots, A^{n-1}B]$  has rank  $n$ . An eigenvalue  $\lambda$  of  $A$  is called  $(A, B)$ -*controllable* (or shorter *controllable* if there is no danger of confusion) if  $\text{rank } [A - \lambda I, B] = n$ . Equivalently:  $\lambda$  is controllable if there does not exist a row vector  $\eta \neq 0$  such that  $\eta A = \lambda \eta$ ,  $\eta B = 0$ .

Now we have the following result:

Theorem 1. The following facts are equivalent:

- i)  $(\mathcal{L}_*)$  is controllable,
- ii)  $(A, B)$  is controllable,
- iii) Every eigenvalue of  $A$  is controllable.

The equivalence of i) and ii) is well known ([4] p. 81, [2] p. 170). In [1] it is shown that ii) and iii) are equivalent.

Definition 2.  $(\mathcal{L}_*)$  is called *null-controllable* if for every  $a \in R^n$  there exists  $u \in \Omega_*$ ,  $t \in T_*$  such that  $x_u(t, a) = 0$ .  $(\mathcal{L}_*)$  is called *asymptotically controllable*, if for every  $a \in R^n$  there exists  $u \in \Omega_*$  such that  $x_u(t, a) \rightarrow 0$  ( $t \rightarrow \infty$ ).

It is known that  $(\mathcal{L}_c)$  is null-controllable if and only if it is controllable ([4] p. 84, [3] p. 40). On the other hand it is possible that  $(\mathcal{L}_d)$  is null-controllable without being controllable. (For instance, if  $A$  is nilpotent (that is,  $A^k = 0$  for some  $k$ ) and  $B = 0$ .) Also it is possible that  $(\mathcal{L}_*)$  is asymptotically controllable without being controllable. (For example, if  $A$  is stable (see Def. 3) and  $B = 0$ .) Conditions for null-controllability of  $(\mathcal{L}_d)$  and asymptotic controllability of  $(\mathcal{L}_*)$  will be given in section 3.

Definition 3. The set of eigenvalues of  $A$  is called the *spectrum* of  $A$  and is denoted by  $\sigma(A)$ . The *characteristic polynomial* of  $A$  is denoted by  $\chi_A$  and is defined by  $\chi_A(z) := \det(zI - A)$ . An eigenvalue  $\lambda$  of  $A$  is called (*c*)-stable if  $\operatorname{Re} \lambda < 0$ , and (*d*)-stable if  $|\lambda| < 1$ . Eigenvalues of  $A$  which are not  $(\star)$ -stable are called  $(\star)$ -unstable. The matrix  $A$  is called  $(\star)$ -stable if all eigenvalues of  $A$  are  $(\star)$ -stable.

It is well known that, if  $u = 0$ , the system  $(\mathcal{L}_*)$  is asymptotically stable (that is,  $x(t) \rightarrow 0$  ( $t \rightarrow \infty$ ) for all solutions of  $(\mathcal{L}_*)$ ) if and only if  $A$  is  $(\star)$ -stable.

Definition 4. The system  $(\mathcal{L}_*)$  is called *stabilizable* if there exists an  $m \times n$ -matrix  $D$  such that  $A + BD$  is  $(\star)$ -stable.

Stabilizability is of importance for the synthesis of feedback controls. A control is called a feedback if it is described as a function of the state variable  $x$ , that is,  $u = g(x)$ . If a system is stabilizable, there exists a linear feedback  $u = Dx$ , which reduces  $(\mathcal{L}_*)$  to a linear, autonomous, homogeneous, asymptotically stable system.

If a system is controllable, it is stabilizable. In fact, we have the much stronger result:

Theorem 2.  $(A, B)$  is controllable if and only if for every real polynomial  $p(z)$  of degree  $n$  with coefficient of  $z^n$  equal to unity, there exists a real  $m \times n$ -matrix  $D$  such that  $p = \chi_{A+BD}$ . This statement is still true if the word real is omitted wherever it occurs.

For the case  $m=1$  this result is well known and easily proved by transforming the pair  $(A, B)$  into  $(\bar{A}, \bar{B})$ , where  $\bar{A}$  is a companion matrix and  $B = (0, \dots, 0, 1)'$  (here the prime denotes transposition) (see [3] p. 49,

[4] p. 97). Theorem 2 is proved in [7] by means of a generalized companion matrix. In section 2 we will give a different proof, which depends on a combinatorial theorem of RADO ([6], [5] p. 537).

It is very well possible that  $(\mathcal{L}_*)$  is stabilizable without being controllable (for example, if  $A$  is  $(\star)$ -stable and  $B=0$ ). A necessary and sufficient condition for the stabilizability of  $(\mathcal{L}_*)$  will be given in section 3. It is based on the following general result (proved in section 2):

**Theorem 3.** If  $S$  is a nonempty set of complex numbers, then there exists a matrix  $D$  with  $\sigma(A+BD) \subset S$  if and only if every  $\lambda \in \sigma(A) \setminus S$  is controllable. If  $S \cap \bar{S} \neq \emptyset$  (where  $\bar{S} := \{\bar{s} | s \in S\}$ ), then  $D$  can be chosen real.

In section 4 we will turn our attention to the observation of systems.

**Definition 5.** The system  $(\mathcal{L}_*)$  is called *observable* if for all  $u \in \Omega_*$  we have:  $Hx_u(t, a) = Hx_u(t, b)$  ( $t \in T_*$ ) implies  $a = b$  (and hence  $x_u(t, a) = x_u(t, b)$  ( $t \in T_*$ )). The system is called *asymptotically observable* if  $Hx_u(t, a) = Hx_u(t, b)$  ( $t \in T_*$ ) implies  $x_u(t, a) - x_u(t, b) \rightarrow 0$  ( $t \rightarrow \infty$ ). The pair  $(A, H)$  is called *observable* if  $(A', H')$  is controllable. An eigenvalue  $\lambda$  of  $A$  is called  $(A, H)$ -*observable* (or *observable*) if it is  $(A', H')$ -controllable, hence if there exists no column vector  $c \neq 0$  with  $Ac = \lambda c$ ,  $Hc = 0$ .

It is well known that  $(\mathcal{L}_*)$  is observable if and only if  $(A, H)$  is observable ([2] p. 170, [4] p. 111–112). It follows from Theorem 1 that  $(A, H)$  is observable if and only if every eigenvalue of  $A$  is observable.

**Definition 6.** An *asymptotic state estimator* for  $(\mathcal{L}_c)$  is a system (with  $u, y$  as input and  $\bar{x}$  as output), of the form

$$(\mathcal{E}_c) \quad \dot{z} = Pz + Qy + Ru, \quad \bar{x} = Kz,$$

where  $z, y, u, \bar{x}$  are vector-valued functions of dimensions  $\bar{n}, r, m, n$  and where  $P, Q, R, K$  are matrices of corresponding dimensions, such that for every  $u \in \Omega_c$  and every  $a \in R^n, b \in R^{\bar{n}}$ , we have

$$x_u(t, a) - Kz_{u,y}(t, b) \rightarrow 0 \quad (t \rightarrow \infty),$$

where  $y(t) = Hx_u(t, a)$ . An asymptotic state estimator for  $(\mathcal{L}_d)$  is defined similarly.

We will give necessary and sufficient conditions for the asymptotic observability and the existence of an asymptotic state estimator in section 4.

Sometimes it is desirable to stabilize  $(\mathcal{L}_*)$  by a feedback which depends on the output  $y$  (instead of on the state  $x$ ). In general this cannot be done by means of a feedback of the form  $u = Dy$ . (For instance, if  $A = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$ ,  $B = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$ ,  $H = (1, 0)$ , then the system  $(\mathcal{L}_c)$  is controllable and observable, but  $A + BDH$  has a  $(c)$ -unstable eigenvalue for every  $1 \times 1$ -matrix  $D$ .) Therefore, we need a different kind of stabilization:

**Definition 7.** The system  $(\mathcal{L}_c)$  is called *indirectly (output-)stabilizable* if there exists a system  $(\mathcal{S}_c)$  (with input  $y$  and output  $u$ ) of the form:

$$(\mathcal{S}_c): \quad \dot{z} = Pz + Qy, \quad u = Dz$$

such that the composite system  $(\mathcal{L}_c), (\mathcal{S}_c)$ :

$$\begin{aligned} \dot{x} &= Ax + BDz \\ \dot{z} &= Pz + QHx \end{aligned}$$

is asymptotically stable. A similar definition applies to  $(\mathcal{L}_d)$ .

**Remark.** Contrary to  $(\mathcal{S}_*)$  a stabilization of the form  $u = Dy$  is sometimes called a *direct stabilization*.

In section 4 we will give necessary and sufficient conditions for the indirect stabilizability of  $(\mathcal{L}_*)$ .

In section 5 we will give an application to sampled systems.

## 2. Spectrum assignment

In this section we will prove Theorems 2 and 3. First, we make the following observation:

**Lemma 1.** If  $\lambda \in \sigma(A)$  is not  $(A, B)$ -controllable, then  $\lambda \in \sigma(A + BD)$  for every  $m \times n$ -matrix  $D$ .

In fact, in that case there exists a row vector  $\eta \neq 0$  with  $\eta A = \lambda \eta$ ,  $\eta B = 0$ , and hence  $\eta(A + BD) = \lambda \eta$  for every  $D$ .

**Proof of Theorem 2.** The sufficiency is a direct consequence of Lemma 1 and Theorem 1. The proof of the necessity consists in reducing the general problem to the special case  $m = 1$ . The theorem of Rado referred to in the introduction is the following one:

**Theorem (Rado).** If  $\Sigma = \{S_1, \dots, S_n\}$  is a collection of subsets of a vector space  $V$  such that for  $k = 1, \dots, n$  the union of each  $k$ -tuple of sets in  $\Sigma$  contains at least  $k$  independent vectors, then there exists a set of independent vectors  $\{x_1, \dots, x_n\}$  in  $V$  such that  $x_k \in S_k$  ( $k = 1, \dots, n$ ). For a proof see [6].

We need some further lemmas:

**Lemma 2.** If  $(A, B)$  is controllable and  $P_k := [B, AB, \dots, A^{k-1}B]$  ( $k = 1, \dots, n$ ), then  $\text{rank } P_k \geq k$  ( $k = 1, \dots, n$ ).

**Proof.** The inequality is obvious for  $k = 1$ . If for some  $k > 1$  we have  $\text{rank } P_k < k$ , there exists  $\nu < k$  with  $\text{rank } P_\nu = \text{rank } P_{\nu+1}$ . (Note that  $\text{rank } P_i$  depends increasingly on  $i$ .) This means that the columns of  $A^\nu B$  are linear combinations of the columns of  $P_\nu$ . But then the columns of  $A^{\nu+1}B$  are linear combinations of the columns of  $AP_\nu$  and hence of the columns of  $P_{\nu+1}$ . Therefore we have  $\text{rank } P_{\nu+2} = \text{rank } P_{\nu+1}$ . By induction it follows that  $\text{rank } P_n = \text{rank } P_\nu \leq \text{rank } P_k < k \leq n$ , which contradicts the controllability of  $(A, B)$ .

**Lemma 3.** Let  $(A, B)$  be controllable and let  $M = \{\mu_1, \dots, \mu_k\}$  denote a set of  $k$  distinct numbers, with  $1 \leq k \leq n$  and  $M \cap \sigma(A) = \emptyset$ . Then, if  $Q := [(A - \mu_1 I)^{-1}B, \dots, (A - \mu_k I)^{-1}B]$ , we have  $\text{rank } Q \geq k$ .

**Proof.** Let  $\varphi(z) := (z - \mu_1) \dots (z - \mu_k)$  and  $\varphi_\nu(z) := \varphi(z)/(z - \mu_\nu)$  ( $\nu = 1, \dots, k$ ). Then  $\varphi(A)$  is nonsingular and hence  $\text{rank } Q = \text{rank } \varphi(A)Q = \text{rank } [\varphi_1(A)B, \dots, \varphi_k(A)B]$ . The polynomials  $\varphi_\nu$  have degree  $k-1$  and are linearly independent. Therefore, we may write  $z^p = \sum_{\nu=1}^k \alpha_{\nu p} \varphi_\nu(z)$  ( $p = 1, \dots, k$ ), and hence  $A^p B = \sum_{\nu=1}^k \alpha_{\nu p} \varphi_\nu(A)B$  ( $p = 1, \dots, k$ ). This implies that  $\text{rank } P_k \leq \text{rank } [\varphi_1(A)B, \dots, \varphi_k(A)B]$ , and the result follows from Lemma 2.

**Lemma 4.** If  $(A, B)$  is controllable and  $\Lambda = \{\lambda_1, \dots, \lambda_n\}$  denotes a set of  $n$  distinct real numbers such that  $\Lambda \cap \sigma(A) = \emptyset$ , there exists a real  $m \times n$ -matrix  $D$  such that  $\Lambda = \sigma(A + BD)$ .

**Proof.** Let  $S_p := \{(A - \lambda_p I)^{-1}Bu \mid u \in R^m\}$  ( $p = 1, \dots, n$ ). It follows from Lemma 3 that each  $k$ -tuple of  $S_p$ 's contains at least  $k$  independent vectors. It follows from Rado's theorem that there exists a basis  $\{x_1, \dots, x_n\}$  of  $R^n$  such that  $x_p$  is of the form  $x_p = (A - \lambda_p I)^{-1}Bu_p$  with  $u_p \in R^m$  ( $p = 1, \dots, n$ ). Now we define  $D$  by  $Dx_p = -u_p$  ( $p = 1, \dots, n$ ). Then we have  $(A - \lambda_p I)x_p = -Bu_p$ , and hence  $(A + BD)x_p = \lambda_p x_p$  ( $p = 1, \dots, n$ ). This completes the proof of Lemma 4.

We are now in a position to prove the necessity part of Theorem 2. Suppose that  $(A, B)$  is controllable. First we choose a set  $\Lambda$  which satisfies the conditions of Lemma 4. Let  $D_1$  denote a matrix with  $\sigma(A + BD_1) = \Lambda$ . It is easily seen from Theorem 1, iii) that  $(A + BD_1, B)$  is also controllable (see also [1] example 1). Since there corresponds one independent eigenvector to each  $\lambda \in \sigma(A + BD_1)$ , it follows from [1] theorem 2, that there exists  $c \in R^n$  such that  $(A + BD_1, Bc)$  is controllable. Since for  $m=1$  the theorem is known we can find a row vector  $d$  such that  $p = \chi_{A+BD_1+Bcd}$ . Hence  $D := D_1 + cd$  is the required matrix.

**Proof of Theorem 3.** Suppose that each  $\lambda \in \sigma(A) \setminus S$  is controllable. A transformation of state space  $\bar{x} = Tx$  transforms  $(A, B)$  into  $(\bar{A}, \bar{B}) := (T^{-1}AT, T^{-1}B)$  and it is easily seen that  $(A, B)$ -controllable eigenvalues are also  $(\bar{A}, \bar{B})$ -controllable. By the canonical decomposition theorem ([4] p. 99) we can choose  $T$  such that we have the following block-partitions:

$$\bar{A} = \begin{bmatrix} A_{11} & A_{12} \\ 0 & A_{22} \end{bmatrix}, \quad \bar{B} = \begin{bmatrix} B_1 \\ 0 \end{bmatrix},$$

where  $A_{11}$  is a  $p \times p$ -matrix and  $B$  a  $p \times m$ -matrix, such that  $(A_{11}, B_1)$  is controllable. We have  $\sigma(A) = \sigma(\bar{A}) = \sigma(A_{11}) \cup \sigma(A_{22})$ . If  $\lambda \in \sigma(A_{22})$ , then  $\lambda$  is not  $(\bar{A}, \bar{B})$ -controllable and hence  $\lambda \in S$ . Therefore we have  $\sigma(A_{22}) \subset S$ . Furthermore, since  $(A_{11}, B_1)$  is controllable, it follows from Theorem 2 that there exists  $D_1$  with  $\sigma(A_{11} + B_1 D_1) \subset S$ . If  $S \cap \hat{S} \neq \emptyset$ , then  $D_1$  can be

chosen real. With  $\bar{D} := [D_1, 0]$  we have  $\sigma(\bar{A} + \bar{B}\bar{D}) = \sigma(A_{11} + B_1D_1) \cup \sigma(A_{22}) \subset S$ . Finally, with  $D = \bar{D}T^{-1}$  we obtain  $\sigma(A + BD) = \sigma(\bar{A} + \bar{B}\bar{D}) \subset S$ .

The necessity part of the theorem is an easy consequence of Lemma 1.

### 3. Controllability and direct stabilizability

We have the following result:

**Theorem 4.** The following statements are equivalent:

- i)  $(\mathcal{L}_*)$  is asymptotically controllable.
- ii) Every  $(\star)$ -unstable eigenvalue of  $A$  is controllable.
- iii)  $(\mathcal{L}_*)$  is stabilizable.

**Proof.** Suppose that  $(\mathcal{L}_*) = (\mathcal{L}_c)$ .

i)  $\Rightarrow$  ii): If for some  $\lambda \in \sigma(A)$  with  $\operatorname{Re} \lambda \geq 0$  there exists a row vector  $\eta \neq 0$  with  $\eta A = \lambda \eta$ ,  $\eta B = 0$  and if  $\eta a \neq 0$ , then we have  $(d/dt)(\eta x_u(t, a)) = \lambda \eta x_u(t, a)$ . Hence,  $\eta x_u(t, a) = e^{\lambda t} \eta a \not\rightarrow 0$  ( $t \rightarrow \infty$ ) for every  $u \in \Omega_c$ . Therefore,  $(\mathcal{L}_c)$  is not asymptotically controllable.

ii)  $\Rightarrow$  iii): This is an immediate consequence of Theorem 3.

iii)  $\Rightarrow$  i): Let  $D$  stabilize  $(\mathcal{L}_c)$  and let the solution of  $\dot{x} = (A + BD)x$  with  $x(0) = a$  be denoted by  $\hat{x}(t, a)$ . Then, with  $u(t) := D\hat{x}(t, a)$  we have  $x_u(t, a) = \hat{x}(t, a)$  ( $t > 0$ ), and hence  $x_u(t, a) \rightarrow 0$  ( $t \rightarrow \infty$ ).

Similar reasoning applies to  $(\mathcal{L}_*) = (\mathcal{L}_d)$ .

**Remark.** It follows from this theorem in particular, that a system which can be stabilized by an arbitrary feedback  $u = g(x)$ , can also be stabilized by a linear feedback  $u = Dx$ .

**Theorem 5.** The following propositions are equivalent:

- i)  $(\mathcal{L}_d)$  is null-controllable.
- ii) Every nonzero eigenvalue of  $A$  is controllable.
- iii) There exists a null-control of  $(\mathcal{L}_d)$  in the form of a linear feed-back.

The proof is analogous to the one of Theorem 4. Note that iii) is equivalent to "There exists  $D$  such that  $\sigma(A + BD) = \{0\}$ ".

### 4. Observability and indirect stabilizability

**Theorem 6.** The following propositions are equivalent:

- i) There exists an asymptotic state estimator for  $(\mathcal{L}_*)$ .
- ii) The system  $(\mathcal{L}_*)$  is asymptotically observable.
- iii) Every  $(\star)$ -unstable eigenvalue of  $A$  is observable.

**Proof** for the case  $(\mathcal{L}_*) = (\mathcal{L}_c)$ :

i)  $\Rightarrow$  ii): Let  $(\mathcal{E}_c)$  be an asymptotic state estimator for  $(\mathcal{L}_c)$  and suppose that  $Hx_u(t, a) = Hx_u(t, b)$  ( $t \geq 0$ ). Then we have  $x_u(t, a) - Kz_{u,y}(t, 0) \rightarrow 0$ ,

and  $x_u(t, b) - Kz_{u,y}(t, 0) \rightarrow 0$ , where  $y(t) = Hx_u(t, a) = Hx_u(t, b)$ . Hence,  $x_u(t, a) - x_u(t, b) \rightarrow 0$  ( $t \rightarrow \infty$ ).

ii)  $\Rightarrow$  iii): If  $(\mathcal{L}_c)$  is asymptotically observable and if for some  $\lambda \in \sigma(A)$  there exists  $c \neq 0$  with  $Ac = \lambda c$ ,  $Hc = 0$ , then we have  $(d/dt)x_0(t, c) = Ax_0(t, c)$ , and hence  $x_0(t, c) = e^{tA}c = e^{t\lambda}c$ . Here  $x_0(t, c)$  is the solution of  $(\mathcal{L}_c)$  corresponding to the control  $u = 0$ . It follows that we have  $Hx_0(t, c) = Hx_0(t, 0) = 0$  ( $t \geq 0$ ). Hence,  $x_0(t, c) - x_0(t, 0) = e^{t\lambda}c \rightarrow 0$  ( $t \rightarrow \infty$ ). Therefore we have  $\operatorname{Re} \lambda < 0$ .

iii)  $\Rightarrow$  i): Suppose that every  $(c)$ -unstable eigenvalue is observable. By Theorem 3 there exists a matrix  $L$  such that  $A + LH$  is  $(c)$ -stable. It follows that, if  $\tilde{n} = n$ ,  $P = A + LH$ ,  $Q = -L$ ,  $R = B$ ,  $K = I$  in  $(\mathcal{E}_c)$ , and if we define  $v := \tilde{x} - x$ , then we have  $\dot{v} = (A + LH)v$ , and hence  $\tilde{x}(t) - x(t) \rightarrow 0$ .

Asymptotic state estimators of the type given in the proof of iii)  $\Rightarrow$  i), are discussed in [3] p. 55–57.

**Theorem 7.** The system  $(\mathcal{L}_*)$  is indirectly output-stabilizable if and only if every  $(*)$ -unstable eigenvalue is controllable and observable.

**Proof for the case  $(\mathcal{L}_*) = (\mathcal{L}_c)$ :**

Suppose that  $(\mathcal{L}_c)$  is indirectly stabilizable by the system  $(\mathcal{S}_c)$ . Consider the matrix

$$\hat{A} := \begin{bmatrix} A & BD \\ QH & P \end{bmatrix}.$$

If  $\lambda \in \sigma(A)$  is  $(c)$ -unstable and not controllable, then  $\eta A = \lambda \eta$ ,  $\eta B = 0$  for some  $\eta \neq 0$ . But then we have  $\hat{\eta} \hat{A} = \lambda \hat{\eta}$ , where  $\hat{\eta} := (\eta, 0)$ . Hence  $\lambda \in \sigma(\hat{A})$ . A similar argument applies to  $(c)$ -unstable eigenvalues which are not observable.

On the other hand suppose that every  $(c)$ -unstable eigenvalue is controllable and observable. According to Theorem 3 there exist matrices  $D$  and  $L$  such that  $A + BD$  and  $A + LH$  are  $(c)$ -stable. Consider the indirect feedback:

$$(\mathcal{S}_c'): \quad \dot{z} = (A + LH + BD)z - LHx, \quad u = Dz.$$

The coefficient matrix of the composite system  $(\mathcal{L}_c)$ ,  $(\mathcal{S}_c')$  is:

$$\hat{A} := \begin{bmatrix} A & BD \\ -LH & A + LH + BD \end{bmatrix}.$$

Using  $T := \begin{bmatrix} I & I \\ 0 & I \end{bmatrix}$ , a short computation yields  $\sigma(\hat{A}) = \sigma(T^{-1}\hat{A}T) = \sigma(A + BD) \cup \sigma(A + LH)$ . Hence  $\hat{A}$  is  $(c)$ -stable.

**Remark.** Note that  $(\mathcal{S}_c')$  is obtained by applying a direct stabilization to the output of the asymptotic state estimator given in the proof of Theorem 6, iii)  $\Rightarrow$  i).

### 5. Sampling

We say that the system  $(\mathcal{L}_c)$  is *sampled* if one allows only controls which are constant on the intervals  $(k\tau, (k+1)\tau)$  ( $k=0, 1, \dots$ ), and if from the output  $y$  only the values  $y(k\tau)$  ( $k=0, 1, \dots$ ) are assumed to be known. Here  $\tau$  is some positive number. Therefore, by sampling we obtain the following discrete system:

$$(\mathcal{L}_{cs}): \quad \bar{x}(\theta+1) = e^{\tau A} \bar{x}(\theta) + \gamma(A) B \bar{u}(\theta), \quad \bar{y}(\theta) = H \bar{x}(\theta),$$

for  $\theta \in T_d$ . Here  $\theta := t/\tau$ ,  $\bar{x}(\theta) := x(t)$ ,  $\bar{y}(\theta) := y(t)$ ,  $\bar{u}(\theta) := u(t)$ , and

$$\gamma(z) := \int_0^\tau e^{z\zeta} d\zeta.$$

We will call system  $(\mathcal{L}_c)$  *properly sampled* if the condition

$$\lambda \not\equiv \mu \pmod{2\pi i\tau} \quad (\lambda, \mu \in \sigma(A))$$

is satisfied. It is shown in [1] that, if  $(\mathcal{L}_c)$  is properly sampled, the system  $(\mathcal{L}_{cs})$  is controllable if and only if  $(\mathcal{L}_c)$  is controllable, and  $(\mathcal{L}_{cs})$  is observable if and only if  $(\mathcal{L}_c)$  is observable. Actually it is proved there that  $e^{\tau\lambda}$  is  $(e^{\tau A}, B)$ -controllable if and only if  $\lambda$  is  $(A, B)$ -controllable, and  $e^{\tau\lambda}$  is  $(e^{\tau A}, H)$ -observable if and only if  $\lambda$  is  $(A, H)$ -observable. From this observation and from the results of the previous sections it is easily shown that we have the following result:

**Theorem 8.** Let  $(\mathcal{L}_c)$  be properly sampled, then we have:

- i)  $(\mathcal{L}_{cs})$  is (state-)stabilizable if and only if  $(\mathcal{L}_c)$  is (state-)stabilizable.
- ii)  $(\mathcal{L}_{cs})$  is indirectly (output-)stabilizable if and only if  $(\mathcal{L}_c)$  is indirectly (output-)stabilizable.

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